

# Liuren Wu

## List of Publications by Year in descending order

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82  
papers

5,836  
citations

218677

26  
h-index

144013

57  
g-index

83  
all docs

83  
docs citations

83  
times ranked

1535  
citing authors

#	ARTICLE	IF	CITATIONS
1	The shale revolution and shifting crude dynamics. <i>Journal of Applied Econometrics</i> , 2020, 35, 160-175.	2.3	5
2	Option Profit and Loss Attribution and Pricing: A New Framework. <i>Journal of Finance</i> , 2020, 75, 2271-2316.	5.1	15
3	Staying on Top of the Curve: A Cascade Model of Term Structure Dynamics. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 937-963.	3.5	9
4	Monetary-Policy Rule as a Bridge: Predicting Inflation without Predictive Regressions. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 2559-2586.	3.5	3
5	Estimating risk-return relations with analysts price targets. <i>Journal of Banking and Finance</i> , 2018, 93, 183-197.	2.9	14
6	Estimating Risk-Return Relations with Analysts Price Targets. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
7	Leverage Effect, Volatility Feedback, and Self-Exciting Market Disruptions. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 2119-2156.	3.5	81
8	Anchoring Credit Default Swap Spreads to Firm Fundamentals. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 1521-1543.	3.5	70
9	Simple Robust Hedging with Nearby Contracts. <i>Journal of Financial Econometrics</i> , 2016, 15, 1-35.	1.5	10
10	Analyzing volatility risk and risk premium in option contracts: A new theory. <i>Journal of Financial Economics</i> , 2016, 120, 1-20.	9.0	70
11	Imports, Exports, Dollar Exposures, and Stock Returns. <i>Open Economies Review</i> , 2015, 26, 1059-1079.	1.6	2
12	Aggregating Information in Option Transactions. <i>Journal of Derivatives</i> , 2014, 21, 9-23.	0.3	16
13	Dynamic Interactions Between Interest-Rate and Credit Risk: Theory and Evidence on the Credit Default Swap Term Structure*. <i>Review of Finance</i> , 2013, 17, 403-441.	6.3	49
14	Anchoring Credit Default Swap Spreads to Firm Fundamentals. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	5
15	Variance swaps on time-changed Lévy processes. <i>Finance and Stochastics</i> , 2012, 16, 335-355.	1.1	82
16	Uncovered interest-rate parity over the past two centuries. <i>Journal of International Money and Finance</i> , 2011, 30, 448-473.	2.5	113
17	Variance dynamics: Joint evidence from options and high-frequency returns. <i>Journal of Econometrics</i> , 2011, 160, 280-287.	6.5	52
18	A Simple Robust Link Between American Puts and Credit Protection. <i>Review of Financial Studies</i> , 2011, 24, 473-505.	6.8	106

#	ARTICLE	IF	CITATIONS
19	The Term Structure of Variance Swap Rates and Optimal Variance Swap Investments. Journal of Financial and Quantitative Analysis, 2010, 45, 1279-1310.	3.5	233
20	Dimension-Invariant Dynamic Term Structures. SSRN Electronic Journal, 2010, , .	0.4	8
21	Simple Robust Hedging with Nearby Contracts. SSRN Electronic Journal, 2010, , .	0.4	0
22	Market Anticipation of Fed Policy Changes and the Term Structure of Interest Rates*. Review of Finance, 2010, 14, 313-342.	6.3	16
23	The Behavior of Risk and Market Prices of Risk Over the Nasdaq Bubble Period. Management Science, 2010, 56, 2251-2264.	4.1	34
24	Macroeconomic releases and the interest rate term structure. Journal of Monetary Economics, 2009, 56, 872-884.	3.4	24
25	Predictability of Interest Rates and Interest-Rate Portfolios. Journal of Business and Economic Statistics, 2009, 27, 517-527.	2.9	27
26	Variance Risk Premiums. Review of Financial Studies, 2009, 22, 1311-1341.	6.8	1,136
27	A Joint Framework for Consistently Pricing Interest Rates and Interest Rate Derivatives. Journal of Financial and Quantitative Analysis, 2009, 44, 517-550.	3.5	12
28	Stochastic risk premiums, stochastic skewness in currency options, and stochastic discount factors in international economies. Journal of Financial Economics, 2008, 87, 132-156.	9.0	185
29	A No-Arbitrage Analysis of Macroeconomic Determinants of the Credit Spread Term Structure. Management Science, 2008, 54, 1160-1175.	4.1	59
30	Design and Estimation of Multi-Currency Quadratic Models*. Review of Finance, 2007, 11, 167-207.	6.3	49
31	Price Discovery in the U.S. Stock Options Market. Journal of Derivatives, 2007, 15, 20-38.	0.3	12
32	International capital asset pricing: Evidence from options. Journal of Empirical Finance, 2007, 14, 465-498.	1.8	24
33	Theory and evidence on the dynamic interactions between sovereign credit default swaps and currency options. Journal of Banking and Finance, 2007, 31, 2383-2403.	2.9	102
34	Chapter 3 Modeling Financial Security Returns Using Lévy Processes. Handbooks in Operations Research and Management Science, 2007, 15, 117-162.	0.6	16
35	Variance Risk Dynamics, Variance Risk Premia, and Optimal Variance Swap Investments. SSRN Electronic Journal, 2007, , .	0.4	15
36	Variance Risk Premia. SSRN Electronic Journal, 2007, , .	0.4	47

#	ARTICLE	IF	CITATIONS
37	Stochastic skew in currency options. Journal of Financial Economics, 2007, 86, 213-247.	9.0	295
38	Price discovery in the U.S. stock and stock options markets: A portfolio approach. Review of Derivatives Research, 2007, 9, 37-65.	0.8	48
39	Dampened Power Law: Reconciling the Tail Behavior of Financial Security Returns*. The Journal of Business, 2006, 79, 1445-1473.	2.1	67
40	Predictability of Interest Rates and Interest-Rate Portfolios. SSRN Electronic Journal, 2006, , .	0.4	7
41	Stochastic Risk Premiums, Stochastic Skewness in Currency Options, and Stochastic Discount Factors in International Economies. SSRN Electronic Journal, 2006, , .	0.4	30
42	Stock Options and Credit Default Swaps: A Joint Framework for Valuation and Estimation. SSRN Electronic Journal, 2006, , .	0.4	40
43	International Capital Asset Pricing: Evidence from Options. SSRN Electronic Journal, 2006, , .	0.4	5
44	Theory and evidence on the dynamic interactions between sovereign credit default swaps and currency options. SSRN Electronic Journal, 2006, , .	0.4	11
45	A Tale of Two Indices. Journal of Derivatives, 2006, 13, 13-29.	0.3	359
46	Variance Dynamics: Joint Evidence from Options and High-Frequency Returns. SSRN Electronic Journal, 2005, , .	0.4	22
47	Crash-Phobia. Journal of Derivatives, 2005, 13, 8-21.	0.3	91
48	A No-Arbitrage Analysis of Economic Determinants of the Credit Spread Term Structure. Finance and Economics Discussion Series, 2005, 2005, 1-48.	0.5	3
49	What Constitutes a Good Model? An Analysis of Models for Mortgage Backed Securities. SSRN Electronic Journal, 2004, , .	0.4	2
50	Static Hedging of Standard Options. SSRN Electronic Journal, 2004, , .	0.4	30
51	Specification Analysis of Option Pricing Models Based on Time-Changed Lévy Processes. Journal of Finance, 2004, 59, 1405-1439.	5.1	269
52	Time-changed Lévy processes and option pricing. Journal of Financial Economics, 2004, 71, 113-141.	9.0	579
53	Jumps and Dynamic Asset Allocation. Review of Quantitative Finance and Accounting, 2003, 20, 207-243.	1.6	43
54	What Type of Process Underlies Options? A Simple Robust Test. Journal of Finance, 2003, 58, 2581-2610.	5.1	240

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55	The Finite Moment Log Stable Process and Option Pricing. <i>Journal of Finance</i> , 2003, 58, 753-777.	5.1	396
56	Design and Estimation of Quadratic Term Structure Models *. <i>Review of Finance</i> , 2003, 7, 47-73.	6.3	81
57	Are Interest Rate Derivatives Spanned by the Term Structure of Interest Rates?. <i>Journal of Fixed Income</i> , 2003, 13, 75-86.	0.5	117
58	Specification Analysis of Option Pricing Models Based on Time-Changed Levy Processes. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	7
59	Asset Pricing under the Quadratic Class. <i>Journal of Financial and Quantitative Analysis</i> , 2002, 37, 271.	3.5	211
60	Dynamic Interactions Between Interest Rate, Credit, and Liquidity Risks: Theory and Evidence from the Term Structure of Credit Default Swap Spreads. <i>SSRN Electronic Journal</i> , 0, , .	0.4	25
61	A New Simple Approach for Constructing Implied Volatility Surfaces. <i>SSRN Electronic Journal</i> , 0, , .	0.4	18
62	Leverage Effect, Volatility Feedback, and Self-Exciting Market Disruptions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
63	Linearity-Generating Processes, Unspanned Stochastic Volatility, and Interest-Rate Option Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
64	Simple Robust Hedging with Nearby Contracts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
65	Option Profit and Loss Attribution and Pricing: A New Framework. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
66	Limits of Arbitrage and Primary Risk Taking in Derivative Securities. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
67	Simple Robust Linkages between CDS and Equity Options. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
68	Design and Estimation of Quadratic Term Structure Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
69	Dampened Power Law: Reconciling the Tail Behavior of Financial Security Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
70	Modeling Financial Security Returns Using Levy Processes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
71	Time-Changed Levy Process and Option Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
72	A Simple Robust Test for the Presence of Jumps in Asset Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
73	Term Structure of Interest Rates, Yield Curve Residuals, and the Consistent Pricing of Interest Rate Derivatives. SSRN Electronic Journal, 0, , .	0.4	1
74	Design and Estimation of Multi-Currency Quadratic Models. SSRN Electronic Journal, 0, , .	0.4	11
75	Taking Positive Interest Rates Seriously. SSRN Electronic Journal, 0, , .	0.4	0
76	Stochastic Skew in Currency Options. SSRN Electronic Journal, 0, , .	0.4	57
77	Consolidating Information in Option Transactions. SSRN Electronic Journal, 0, , .	0.4	0
78	Consolidating Information in Option Transactions. SSRN Electronic Journal, 0, , .	0.4	0
79	Aggregating Information in Option Transactions. Journal of Derivatives, 0, , 140213045400000.	0.3	0
80	Shale Revolution and Shifting Crude Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
81	Dynamic Optimality of Airline Fuel Cost Hedging. SSRN Electronic Journal, 0, , .	0.4	0
82	Decomposing Long Bond Returns: A Decentralized Modeling Approach. SSRN Electronic Journal, 0, , .	0.4	0